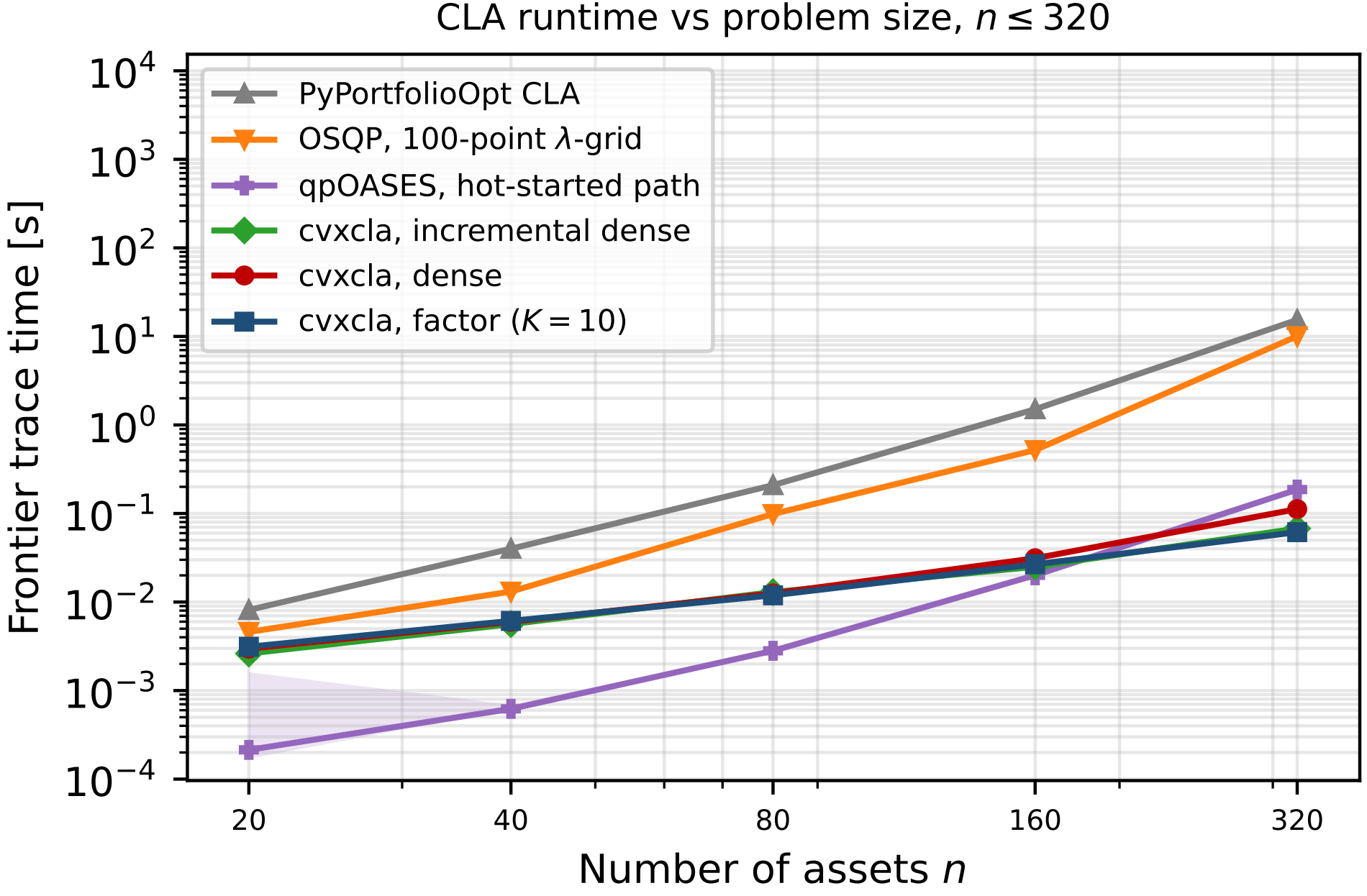

CLA runtime vs problem size, $n \leq 320$
PyPortfolioOpt CLA
OSQP, 100-point λ-grid
qpOASES, hot-started path
cvxcla, incremental dense
cvxcla, dense
cvxcla, factor ($K = 10$)
Frontier trace time [s]
10^{4}
10^{3}
10^{2}
10^{1}
10^{0}
10^{-1}
10^{-2}
10^{-3}
10^{-4}
20
40
80
160
320
Number of assets n